



**SIM** Student Investment Management

**The Ohio State University  
Fisher College of Business  
Student Investment Management Portfolio  
Portfolio Appraisal Record  
August 31, 2016**

**THE OHIO STATE UNIVERSITY**  
FISHER COLLEGE OF BUSINESS

8/31/2016 - Student Investment Management Fund (SIM)				MTD	Trailing 3MO	Calendar YTD	Fiscal YTD	Trailing 12MO	3YR	5YR	10YR	15YR	Inception
<b>S&amp;P 500</b>				0.14%	4.10%	7.82%	3.83%	12.55%	12.30%	14.69%	7.51%	6.55%	9.63%
<b>SIM (Gross of fees)</b>				0.88%	3.60%	4.16%	3.58%	4.91%	8.43%	11.12%	4.92%	4.96%	7.91%
<b>SIM (Net of fees)</b>				0.88%	3.35%	3.65%	3.58%	3.91%	7.36%	10.08%	4.17%	4.28%	7.29%
<b>+ Net Outperformance/ - (Net Underperformance)</b>				0.74%	-0.75%	-4.16%	-0.25%	-8.64%	-4.94%	-4.61%	-3.34%	-2.27%	-2.34%

Asset Allocation			
Asset	S&P 500 Weight	SIM Weight	+/-
Securities	100.00%	98.76%	-1.24%
Cash	0.00%	1.08%	1.08%
Dividends Receivable	0.00%	0.16%	0.16%

  

Securities Allocation			
Sector	S&P 500 Weight	SIM Weight	+/-
Information Technology	21.06%	21.79%	0.73%
Financials	16.28%	17.27%	0.99%
Health Care	14.55%	13.29%	-1.26%
Consumer Discretionary	12.21%	12.11%	-0.10%
Consumer Staples	10.08%	10.20%	0.12%
Industrials	9.95%	10.83%	0.88%
Energy	7.02%	6.14%	-0.88%
Utilities	3.25%	2.43%	-0.82%
Materials	2.94%	3.31%	0.37%
Telecommunication Services	2.66%	2.63%	-0.03%
Total	100.00%	100.00%	0.00%

Top 5 Performers	
MICRON TECHNOLOGY INC	20.01%
MOSAIC CO/THE	11.37%
CITIGROUP INC	8.97%
GOLDMAN SACHS GROUP INC/THE	6.71%
EATON CORP PLC	4.94%

Bottom 5 Performers	
CALPINE CORP	-9.17%
SEMPRA ENERGY	-6.48%
EXPEDIA INC	-6.46%
VERIZON COMMUNICATIONS INC	-5.56%
MICHAEL KORS HOLDINGS LTD	-5.36%

Top 10 Holdings			
Ticker	Security	Mkt. Value	% of Assets
EMC	EMC CORP	\$501,527	5.03%
C	CITIGROUP INC	\$501,270	5.03%
GS	GOLDMAN SACHS GROUP INC/THE	\$491,434	4.93%
WMT	WAL-MART STORES INC	\$457,216	4.59%
MCK	MCKESSON CORP	\$446,780	4.48%
HCA	HCA HOLDINGS INC	\$445,745	4.47%
AAPL	APPLE INC	\$435,010	4.37%
GOOGL	ALPHABET INC-CL A	\$434,418	4.36%
GILD	GILEAD SCIENCES INC	\$431,090	4.33%
KORS	MICHAEL KORS HOLDINGS LTD	\$412,649	4.14%
Grand Total:		\$4,557,138	45.74%

